

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 19-002

Date: January 03, 2019

SUBJECT: Product Modification Summary for Clearing Firms, Bookkeeping Software Providers, ISVs

Effective Sunday, January 13, 2019, for trade date Monday, January 14, 2019 The Board of Trade of the City of Chicago, Inc. ("CBOT") will amend the exercise price rules of Weekly (Friday) and Wednesday Weekly Options on Long-Term ("Ultra") U.S. Treasury Bond Futures ("UBO"), U.S. Treasury Bond Futures ("ZBO"), 10-Year U.S. Treasury Note Futures ("TNO"), Long-Term U.S. Treasury Note Futures ("ZNO"), Medium-Term U.S. Treasury Note Futures ("ZFO"), and Short-Term U.S. Treasury Note Futures ("ZTO") as described below.

Globex Code / Clearing Code	Product	Current Strike Price Listing Rule	New Strike Price Listing Rule
ZB1-ZB/ US1-US5	U.S. Treasury Bond Weekly Options	60 strike increments of one-half of one-point (0.5) above and below the at-the-money (ATM) strike	40 strike increments of one-half of one-point (0.5) above and below the at-the-money (ATM) strike
WB1-WB5/ WB1-WB5	U.S. Treasury Bond Wednesday Weekly Options	60 strike increments of one-half of one-point (0.5) above and below the at-the-money (ATM) strike	40 strike increments of one-half of one-point (0.5) above and below the at-the-money (ATM) strike
UB1-UB5/ UL1-UL5	Ultra U.S. Treasury Bond Weekly Options	60 strike increments of one-half of one-point (0.5) above and below the at-the-money (ATM) strike	40 strike increments of one-half of one-point (0.5) above and below the at-the-money (ATM) strike
WU1-WU5/ WU1-WU5	Ultra U.S. Treasury Bond Wednesday Weekly Options	60 strike increments of one-half of one-point (0.5) above and below the at-the-money (ATM) strike	40 strike increments of one-half of one-point (0.5) above and below the at-the-money (ATM) strike

ZN1-ZN5/ TY1-TY5	10-Year T-Note Weekly Options	100 strike increments of one-quarter of one-point (0.25) above and below the at-the-money(ATM) strike	50 strike increments of one-quarter of one-point (0.25) above and below the at-the-money (ATM) strike
WY1-WY5/ WY1-WY5	10-Year T-Note Wednesday Weekly Options	100 strike increments of one-quarter of one-point (0.25) above and below the at-the-money(ATM) strike	50 strike increments of one-quarter of one-point (0.25) above and below the at-the-money (ATM) strike
TN1-TN5/ TN1-TN5	Ultra 10-Year U.S. Treasury Note Weekly Options	100 strike increments of one-quarter of one-point (0.25) above and below the at-the-money(ATM) strike	60 strike increments of one-quarter of one-point (0.25) above and below the at-the-money (ATM) strike
WX1-WX5/ WX1-WX5	Ultra 10-Year U.S. Treasury Note Wednesday Weekly Options	100 strike increments of one-quarter of one-point (0.25) above and below the at-the-money(ATM) strike	60 strike increments of one-quarter of one-point (0.25) above and below the at-the-money (ATM) strike
ZF1-ZF5/ FV1-FV5	5-Year T-Note Weekly Options	30 strike increments of one-quarter of one-point (0.25) above and below the at-the-money(ATM) strike	24 strike increments of one-quarter of one-point (0.25) above and below the at-the-money (ATM) strike
WF1-WF5/ WF1-WF5	5-Year T-Note Wednesday Weekly Options	30 strike increments of one-quarter of one-point (0.25) above and below the at-the-money(ATM) strike	24 strike increments of one-quarter of one-point (0.25) above and below the at-the-money (ATM) strike
ZT1-ZT5/ TW1-TW5	2-Year T-Note Weekly Options	30 strike increments of one-eighth of one-point (0.125) above and below the at-the-money(ATM) strike	20 strike increments of one-eighth of one-point (0.125) above and below the at-the-money(ATM) strike
WT1-WT5/ WT1-WT5	2-Year T-Note Wednesday Weekly Options	30 strike increments of one-eighth of one-point (0.125) above and below the at-the-money(ATM) strike	20 strike increments of one-eighth of one-point (0.125) above and below the at-the-money(ATM) strike

<b>Information Contacts</b>		
<b>General Information</b>	Products & Services	(312) 930-1000
	Clearing House	(312) 207-2525
<b>Globex Information</b>	Global Command Center	(800) 438-8616
<b>Performance Bond Information</b>	Risk Management Dept.	(312) 648-3888
<b>Position Limits</b>	Market Regulation	(312) 341-7970
<b>Clearing Fees</b>	Clearing Fee Hotline	(312) 648-5470

Regards,  
CME Clearing